

WHAT IS CLAIMED IS:

1. A system for displaying strikes between bids and asks in a market over time, each strike specifying values for a plurality of strike variables, the system comprising a computer system operable to:

5 receive data for a plurality of strikes, the data reflecting values specified in the strikes for a plurality of strike variables; and

generate a display of the received data, the display comprising:

10 a plurality of polygons, each polygon representing a strike between a bid and an ask, each polygon comprising a plurality of contiguous parallelograms each associated with one or more different strike variables, one or more dimensions of each parallelogram each reflecting a value specified in the represented strike for one of the strike variables associated with the parallelogram;

15 a strike variable axis representing a range of values for an additional strike variable for which no value is reflected in the parallelograms, each polygon being positioned with respect to the strike variable axis according to the value specified in the represented strike for the additional strike variable represented by the strike variable axis; and

20 a time axis that is substantially perpendicular to the strike variable axis, each polygon being positioned with respect to the time axis according to a time at which the represented strike occurred.

2. The system of Claim 1, wherein a user selects the strike variables for which values are reflected in the parallelograms and selects the additional strike
25 variable represented by the strike variable axis.

3. The system of Claim 1, wherein the computer system is operable to switch the additional strike variable represented by the strike variable axis with one of the strike variables for which values are reflected in the parallelograms in response to user input.

4. The system of Claim 1, wherein the strike variables for which values are specified in the strikes comprise strike price, strike quantity, and at least one additional strike variable.

5. The system of Claim 1, wherein:
each polygon comprises first and second contiguous parallelograms, a first dimension of the first parallelogram reflecting a first value specified in the represented strike for a first strike variable, a second dimension of the first parallelogram reflecting a second value specified in the represented strike for a second strike variable, a first dimension of the second parallelogram reflecting a third value specified in the represented strike for a third strike variable, and a second dimension of the second parallelogram reflecting a fourth value specified in the represented strike for a fourth strike variable;

the strike variable axis represents a fifth strike variable and includes a range of values for the fifth strike variable;

the strike variable axis is substantially vertical;

the time axis is substantially horizontal; and

each polygon is positioned with respect to the strike variable axis such that the border between the two contiguous parallelograms forming the polygon is aligned with a point along the strike variable axis corresponding to the value specified in the represented offer for the fifth strike variable.

6. The system of Claim 5, wherein the fifth strike variable comprises strike price.

7. The system of Claim 1, wherein the computer system is further operable to:

generate a filter comprising one or more strike criteria;

5 generate a first window within the display, the first window comprising polygons representing strikes without regard to whether the strikes meet the strike criteria within the filter; and

generate a second window within the display, the second window comprising only polygons representing strikes that meet the strike criteria within the filter.

10 8. The system of Claim 7, wherein the strike criteria comprise at least one value specified in a strike being within a particular range of values and at least one of the bid and the ask matched to form a strike being from an approved market participant.

15 9. The system of Claim 7, wherein the strike criteria are provided by a user.

20 10. The system of Claim 1, wherein the market comprises an exchange-based market.

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11. A method for displaying strikes between bids and asks in a market over time, each strike specifying values for a plurality of strike variables, the method comprising:

receiving data for a plurality of strikes, the data reflecting values specified in the strikes for a plurality of strike variables; and

generating a display of the received data, the display comprising:

a plurality of polygons, each polygon representing a strike between a bid and an ask, each polygon comprising a plurality of contiguous parallelograms each associated with one or more different strike variables, one or more dimensions of each parallelogram each reflecting a value specified in the represented strike for one of the strike variables associated with the parallelogram;

a strike variable axis representing a range of values for an additional strike variable for which no value is reflected in the parallelograms, each polygon being positioned with respect to the strike variable axis according to the value specified in the represented strike for the additional strike variable represented by the strike variable axis; and

a time axis that is substantially perpendicular to the strike variable axis, each polygon being positioned with respect to the time axis according to a time at which the represented strike occurred.

12. The method of Claim 11, wherein a user selects the strike variables for which values are reflected in the parallelograms and selects the additional strike variable represented by the strike variable axis.

13. The method of Claim 11, wherein the method comprises switching the additional strike variable represented by the strike variable axis with one of the strike variables for which values are reflected in the parallelograms in response to user input.

14. The method of Claim 11, wherein the strike variables for which values are specified in the strikes comprise strike price, strike quantity, and at least one additional strike variable.

15. The method of Claim 11, wherein:
each polygon comprises first and second contiguous parallelograms, a first dimension of the first parallelogram reflecting a first value specified in the represented strike for a first strike variable, a second dimension of the first parallelogram reflecting a second value specified in the represented strike for a second strike variable, a first dimension of the second parallelogram reflecting a third value specified in the represented strike for a third strike variable, and a second dimension of the second parallelogram reflecting a fourth value specified in the represented strike for a fourth strike variable;

the strike variable axis represents a fifth strike variable and includes a range of values for the fifth strike variable;

the strike variable axis is substantially vertical;

the time axis is substantially horizontal; and

each polygon is positioned with respect to the strike variable axis such that the border between the two contiguous parallelograms forming the polygon is aligned with a point along the strike variable axis corresponding to the value specified in the represented offer for the fifth strike variable.

16. The method of Claim 15, wherein the fifth strike variable comprises strike price.

17. The method of Claim 11, further comprising:

generating a filter comprising one or more strike criteria;

5 generating a first window within the display, the first window comprising polygons representing strikes without regard to whether the strikes meet the strike criteria within the filter; and

generating a second window within the display, the second window comprising only polygons representing strikes that meet the strike criteria within the filter.

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18. The method of Claim 17, wherein the strike criteria comprise at least one value specified in a strike being within a particular range of values and at least one of the bid and the ask matched to form a strike being from an approved market participant.

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19. The method of Claim 17, wherein the strike criteria are provided by a user.

20. The method of Claim 11, wherein the market comprises an exchange-based market.

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21. Software for displaying strikes between bids and asks in a market over time, each strike specifying values for a plurality of strike variables, the software embodied in computer readable media and when executed operable to:

receive data for a plurality of strikes, the data reflecting values specified in the strikes for a plurality of strike variables; and

generate a display of the received data, the display comprising:

a plurality of polygons, each polygon representing a strike between a bid and an ask, each polygon comprising a plurality of contiguous parallelograms each associated with one or more different strike variables, one or more dimensions of each parallelogram each reflecting a value specified in the represented strike for one of the strike variables associated with the parallelogram;

a strike variable axis representing a range of values for an additional strike variable for which no value is reflected in the parallelograms, each polygon being positioned with respect to the strike variable axis according to the value specified in the represented strike for the additional strike variable represented by the strike variable axis; and

a time axis that is substantially perpendicular to the strike variable axis, each polygon being positioned with respect to the time axis according to a time at which the represented strike occurred.

22. The software of Claim 21, wherein a user selects the strike variables for which values are reflected in the parallelograms and selects the additional strike variable represented by the strike variable axis.

23. The software of Claim 21, wherein the software is operable to switch the additional strike variable represented by the strike variable axis with one of the strike variables for which values are reflected in the parallelograms in response to user input.

24. The software of Claim 21, wherein the strike variables for which values are specified in the strikes comprise strike price, strike quantity, and at least one additional strike variable.

25. The software of Claim 21, wherein:

each polygon comprises first and second contiguous parallelograms, a first dimension of the first parallelogram reflecting a first value specified in the represented strike for a first strike variable, a second dimension of the first parallelogram reflecting a second value specified in the represented strike for a second strike variable, a first dimension of the second parallelogram reflecting a third value specified in the represented strike for a third strike variable, and a second dimension of the second parallelogram reflecting a fourth value specified in the represented strike for a fourth strike variable;

the strike variable axis represents a fifth strike variable and includes a range of values for the fifth strike variable;

the strike variable axis is substantially vertical;

the time axis is substantially horizontal; and

each polygon is positioned with respect to the strike variable axis such that the border between the two contiguous parallelograms forming the polygon is aligned with a point along the strike variable axis corresponding to the value specified in the represented offer for the fifth strike variable.

26. The software of Claim 25, wherein the fifth strike variable comprises strike price.

27. The software of Claim 21, wherein the software is further operable to:
generate a filter comprising one or more strike criteria;
generate a first window within the display, the first window comprising
5 polygons representing strikes without regard to whether the strikes meet the strike
criteria within the filter; and
generate a second window within the display, the second window comprising
only polygons representing strikes that meet the strike criteria within the filter.

10 28. The software of Claim 27, wherein the strike criteria comprise at least
one value specified in a strike being within a particular range of values and at least
one of the bid and the ask matched to form a strike being from an approved market
participant.

15 29. The software of Claim 27, wherein the strike criteria are provided by a
user.

30. The software of Claim 21, wherein the market comprises an exchange-
based market.

31. A system for displaying strikes between bids and asks in a market over time, each strike specifying values for a plurality of strike variables, the system comprising:

means for receiving data for a plurality of strikes, the data reflecting values specified in the strikes for a plurality of strike variables; and

means for generating a display of the received data, the display comprising:

a plurality of polygons, each polygon representing a strike between a bid and an ask, each polygon comprising a plurality of contiguous parallelograms each associated with one or more different strike variables, one or more dimensions of each parallelogram each reflecting a value specified in the represented strike for one of the strike variables associated with the parallelogram;

a strike variable axis representing a range of values for an additional strike variable for which no value is reflected in the parallelograms, each polygon being positioned with respect to the strike variable axis according to the value specified in the represented strike for the additional strike variable represented by the strike variable axis; and

a time axis that is substantially perpendicular to the strike variable axis, each polygon being positioned with respect to the time axis according to a time at which the represented strike occurred.

32. A system for displaying strikes between bids and asks in a market over time, each strike specifying values for a plurality of strike variables, the strike variables comprising strike price, strike quantity, and at least one additional strike variable, the system comprising a computer system operable to:

5 receive data for a plurality of strikes, the data reflecting values specified in the strikes for a plurality of strike variables; and

generate a display of the received data, the display comprising:

10 a plurality of polygons, each polygon representing a strike between a bid and an ask, each polygon comprising first and second contiguous parallelograms each associated with one or more different strike variables, a first dimension of the first parallelogram reflecting a first value specified in the represented strike for a first strike variable, a second dimension of the first parallelogram reflecting a second value specified in the represented strike for a second strike variable, a first dimension of the second parallelogram reflecting a third value specified in the represented strike for a third strike variable, and a second dimension of the second parallelogram reflecting a fourth value specified in the represented strike for a fourth strike variable, the first, second, third, and fourth strike variables being selected by a user;

20 a strike variable axis representing a range of values for a fifth strike variable, the fifth strike variable being selected by the user, each polygon being positioned with respect to the strike variable axis according to the value specified in the represented strike for the additional strike variable represented by the strike variable axis; and

25 a time axis that is substantially perpendicular to the strike variable axis, each polygon being positioned with respect to the time axis according to a time at which the represented strike occurred.